

Curriculum Vitae - Jan-Magnus Moberg

Personal details:

Name: Jan-Magnus Moberg
Born: February 14th 1978, Bergen, Norway
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Education:

2008: PhD in Finance, NHH, Bergen
2004: Master of Science in Economics and Business administration, NHH, Bergen
2002: Siviløkonom, NHH, Bergen

Full time positions:

Director, PwC Consulting Bergen, 2008-present

Jan-Magnus is a Director at PwC Consulting in Bergen, where he is responsible for data and analytics in PwC's analysis group – a centre of excellence in quantitative modelling and analysis. He has 11 years' experience as a consultant and has throughout this period mainly worked with data and analytics for the financial service industry, including machine learning and big data. His experience with the financial service industry include e.g. pricing, customer experience management, customer profitability modeling and financial risk modeling (credit risk, interest rate risk etc.).

Publications:

PhD dissertation

Essays on empirical market microstructure, Dissertation for the Ph.D degree, NHH – Norwegian School of Economics and Business Administration, Bergen.

Articles (part of PhD dissertation):

Andersson, Jonas & Moberg, Jan-Magnus (2008). Structural breaks in point processes: With an application to reporting delays for trades on the New York Stock Exchange

Moberg, Jan-Magnus (2008). Trades and quotes: Impact from different adjustment specifications at the NYSE

Moberg, Jan-Magnus & Sucarrat, Genaro. (2008). Stock Market Return, Order Flow and Financial Market Linkages

Moberg, Jan-Magnus (2008). Information Asymmetry in an order-driven market: Evidence from the Oslo Stock Exchange

Teaching experience:

Student assistant, Databehandling for økonomer (2000-2002), NHH, Bergen

Languages:

Norwegian (native)
English (native)